

APPENDIX C

~~Assuming a negative response to test 450, the security is~~ Insert A₁₅ per A
coupon bearing and logic proceeds to block 500, et seq., for the
discounting of the security and all of its associated coupons
for the spot rate determination. The first step is to adjust
5 the security price for accrued interest associated with the next
coupon payment. This is accomplished with the following
relationship: ———

$$\text{Price_P(I)} = \text{Price_P(I)} + \frac{\text{A Coupon_P(I)}}{2} \quad (4)$$

10 wherein

$$A = [\text{DD-Coupon Date P(I,N)}] / [\text{Coupon Date_P(I,N+1)-Coupon Date_P(I,N)}]$$

~~At block 510, the system sets the number of remaining~~ Insert A₁₆ per A
coupons associated with the instant security TC to act as a
15 counter for the iterative ensuing processing. This is initiated
by loop command 520, and test 530. At test 530, the system
determines whether the coupon date associated with the instant
security matches the maturity date of a security in the P(I, N)
database. If so, the spot rate is calculated, as above, using
20 the price data; if a match is not found with an existing
maturing security, the system logic branches to block 540 and
interpolates from existing maturity dates on either side of the
coupon date. The use of linear interpolation is a reasonable
approximation, as the maximum length of time between maturity
25 ~~securities is six months.~~

~~This process is repeated for each value of J, block 550,~~ Insert A₁₇ per A
and with the resultant data used to calculate the spot rate for
the Ith security, rP(I, N), block 560. This is repeated for the
entire set of securities from the closing price data, block 570,
30 ~~and stored for subsequent use, block 580.~~

UNITED STATES PATENT AND TRADEMARK OFFICE CERTIFICATE OF CORRECTION

PATENT NO : 6,754,639 B2
DATED : June 22, 2004
INVENTOR : Philip Myron Ginsberg

09/225531 Pg 1 of 4

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Item (56), References Cited, FOREIGN PATENT DOCUMENTS, "EP 04 434 877" should be --EP 0434877--.

Item (56), References Cited, OTHER PUBLICATIONS, add --"Dow Jones Stoxx Index Guide," STOXX, pp. 1-43, Version 7.1 (March 2002).

"Guide to the Volatility Indices of Deutsche Börse," Deutsche Börse, pp. 1-18, Version 1.4 (May 2002).

"Guide to Dow Jones Global Titans 50 Index," pp.1-11, (June 2002).

"Guide to the Dow Jones Asian Titans 50 Index," pp.1-10, (June 2002).

"Guide to Dow Jones Sector Titans 30 Index," pp.1-8, (June 2002).

"Guide to the Bond Indices of Deutsche Börse," Deutsche Börse, pp. 1-25, Version 3.4, (July 2002).

"Guidelines to Deutsche Börse's Equity Indices," Deutsche Börse - iBoxx Indices, pp. 1-39, Version 4.6, (September 2002).

"Guidelines to the BayX30* Bavarian Equity Index," Deutsche Börse, pp. 1-25, Version 2.0, (September 2002).

"Guide to the iBoxx € Benchmark Indices," Deutsche Börse - iBoxx Indices, pp. 1-35, Version 2.01, (October 2002).

"Guide to the iBoxx € Liquid Indices," Deutsche Börse - iBoxx Indices, pp. 1-40, Version 1.0, (October 2002).

"Guide to iBoxx £ Benchmark Indices," Deutsche Börse - iBoxx Indices, pp. 1-58, Version 1.51 (October 2002).

"Dow Jones Stoxx Sustainability Indexes Guide," STOXX, pp. 1-44, Version 1.0 (October 2001).

"Statistics Guide," Deutsche Börse, pp. 1-24, Version 1.1, (October 1999).

"German Stock Index - DAX," Deutsche Börse.

"iBoxx € Benchmark Indices," Deutsche Börse.

"German Bond Index - REX," Deutsche Börse.

"German Volatility Index - VDAX," Deutsche Börse.

MAILING ADDRESS OF SENDER:

Janise Lee
Fish & Neave
1251 Avenue of the Americas
New York, New York 10020

PATENT NO. 6,754,639 B2

No. of additional copies: 0

Burden Hour Statement: This form is estimated to take 1.0 hour to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, Virginia 22313-1450.

21 JUL 2004

UNITED STATES PATENT AND TRADEMARK OFFICE CERTIFICATE OF CORRECTION

PATENT NO : 6,754,639 B2 09/225831
DATED : June 22, 2004
INVENTOR : Philip Myron Ginsberg

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Rentenmarkt-Index: Maßstab für Trends und Erfolge Die Bank, Zeitschrift für Bankpolitik und Bankpraxis, Nr. 2, Februar 1984, (with translation).

Das Ende des Taschenrechners für den Rentenmarktindex FAZ Finanzmärkte, Nr. 149, Seite 24, 01. Juli 1991, (with translation).

REX: Neue Maßzahl für den Rentenmarkt FAX Finanzmärkte, Nr. 133, Seite 25, 12. Juni 1991, (with translation).

Securities and Exchange Commission File No. S7-16-97 Available at
<http://www.sec.gov/rules/concept/s71697/frankel.htm>

"Trades modernized", The Financial Post (Toronto-Daily Edition), Section 1, News; World Business Briefs, (February 24, 1989), pp. 9.

"21st-century stockbroking; Switzerland's securities traders face an electronic future", SHZ Publications (Switzerland), No. 2, (March 1990), pp. 46.

"Bankers prepare for a change; Lausanne's financial sector faces a more competitive future", SHZ Publications (Switzerland), No. 6, (November 1990), pp. 37.

"Wiring the buy side; Electronic Joint Venture Partners L.P. UniVu turnkey systems for bond analytics services", Wall Street Computer Review, Vol. 8; No. 12 (September 1991), pp. 32.

"European Bourse Reform; Tax cuts to catch investor interest - Sweden aims to draw in more foreigners", Financial Times (London), Section I, (October 17, 1991), pp. 35.--.

3 FIG. 2, delete reference numeral "260".

FIG. 2, move the "NO" indicator on test 310 from the right of the arrow connecting test 310 to test 330 to the left of that arrow.

FIG. 2, extend the arrow pointing downward from the bottom of test 330 so that it connects to the arrow connecting block 340 to block 350.

FIG. 3, in block 460, change "Price_P(1,N)" to --Price_P(I,N)--.

FIG. 3, in block 500, change "Price_P(1,N)" to --Price_P(I,N)--.

FIG. 3, delete the arrow connecting block 520 to test 530, add a block 525 between block 520 and test 530 that is labeled --COMPARE COUPON DATE_P(I,J) TO MATURITY DATES OF SECURITIES IN DATABASE--, add an arrow from block 520 to block 525, and add an arrow from block 525 to test 530.

MAILING ADDRESS OF SENDER:

Janise Lee
Fish & Neave
1251 Avenue of the Americas
New York, New York 10020

PATENT NO. 6,754,639 B2

No. of additional copies: 0

Burden Hour Statement: This form is estimated to take 1.0 hour to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, Virginia 22313-1450.

21 JUL 2004

UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO : 6,754,639 B2
DATED : June 22, 2004
INVENTOR : Philip Myron Ginsberg

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

FIG. 3, in test 530, change the text from "COUPON DATE_P(J)=DATE_P(I)?" to --DOES COUPON DATE MATCH A MATURITY DATE--.

FIG. 3, delete the arrow connecting test 530 and block 550, and connect the arrow from block 540 directly to block 550.

FIG. 3, add a block 535 near the lower left of test 530 that is labeled --CALCULATE COUPON SPOT RATE--, add an arrow coming out of the left side of test 530 that is going into the top of block 535 and that is labeled --YES--, and add an arrow coming out of the bottom of block 535 that is going into the left side of block 550.

FIG. 4, in block 610, change "A(1,N)" to --A(I,N)--.

FIG. 4, in test 620, change "A(1,N)=P(1,N-1)" to --A(I,N)=P(I,N-1)--.

FIG. 4, in block 630, change "U(1,N)=A(1,N)" to --U(I,N)=A(I,N)--.

FIG. 4, in block 670, change "rU(1,N)" to --rU(I,N)--.

FIG. 5, in block 720, change "P(1,N)" to --P(I,N)--.

FIG. 5, in block 730, change "P(1,N)" to --P(I,N)--.

FIG. 5, in block 790, change "rF(K,J)-rP(1,N)" to --rF(K,J)=rP(I,N)--.

FIG. 5, in block 880, change "YTM" to --YTM_F--.

FIG. 5, delete reference numeral "890".

FIG. 6, in block 900, change "PRICES" to --BIDS--.

FIG. 6, in block 910, change "SPEED PROCESSORS" to --COLLATE AND FORMAT--.

DESCRIPTION OF THE PRESENT INVENTION, column 8, line 35, " $X = 1 + \frac{rP(I)}{2}$; and" should be -- $X = 1 + \frac{rP(I)}{2}$ --.

DESCRIPTION OF THE PRESENT INVENTION, column 9, line 6, " $A = [D - \text{Coupon Date } P(I/N)] / [\text{Coupon Date } P(I, N+1) - \text{Coupon Date } P(I, N)]$ " should be -- $A = [DD - \text{Coupon Date } P(I/N)] / [\text{Coupon Date } P(I, N+1) - \text{Coupon Date } P(I, N)]$ --.

MAILING ADDRESS OF SENDER:

Janise Lee
Fish & Neave
1251 Avenue of the Americas
New York, New York 10020

PATENT NO. 6,754,639 B2

No. of additional copies: 0

Burden Hour Statement: This form is estimated to take 1.0 hour to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, Virginia 22313-1450.

21 JUL 2004

**UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION**

PATENT NO : 6,754,639 B2
DATED : June 22, 2004
INVENTOR : Philip Myron Ginsberg

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Claim 7, column 12, lines 11-12, "instruments" should be --instrument--.
Claim 10, column 12, lines 37-38, "instruments" should be --instrument--.
Claim 23, column 14, lines 24-25, "instruments" should be --instrument--.
Claim 26, column 14, lines 48-49, "instruments" should be --instrument--.

MAILING ADDRESS OF SENDER:
Janise Lee
Fish & Neave
1251 Avenue of the Americas
New York, New York 10020

PATENT NO. 6,754,639 B2

No. of additional copies: 0

Burden Hour Statement: This form is estimated to take 1.0 hour to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, Virginia 22313-1450.

21 JUL 2004